ECON 419a. Financial Time Series Econometrics

- **Day / time:** M/W 1:00 - 2:15 pm
- **Course Type:** Undergraduate
- **Course term:** Fall
- **Year:** 2016
- **Instructor(s):** Xiaohong Chen

Survey of methods used to analyze financial time series data. Classic linear models; autocorrelation in error variances; methods that allow for nonlinearities; methods tailored to analysis of high-frequency data and modeling of value at risk; vector autoregressive models; factor models; the Kalman filter.

*Prerequisites:* Two semesters of econometrics.

- **Semester offered:** Fall
- **Undergrad Course Category:** Methodology

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